# PB Domicile 2006-1 PLC - Investor Report

#### **Investor Notification**

**Postbank** 

**Determination Date:** 04/12/2017

02/01/2017 to 04/30/2017 **Reference Period:** 

**Interest Period on Notes:** 02/27/2017 to 05/25/2017

Fixed EURIBOR: -0.329% The Bank, Servicer and **Determination Agent** 

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53113 Bonn Germany

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Rating:

NR (Standard & Poor's) A3 (Moody's) A- (Fitch Ratings)

The Issuer

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Contact Person: Eamonn Sherry

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The Principal Paving Agent

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A-1 (Standard & Poor's) Prime-1 (Moody's) (Fitch Ratings)

The Corporate Administrator

Deutsche International Corporate Services 5 Harbourmaster Place

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Contact Person: Eamonn Sherry

Telephone: +353 1 6806005 Facsimile: +353 1 6806050 E-Mail: eamonn.sherry@db.com The Trustee

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**Rating Agency** 

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Standard & Poor's Ratings Services 20 Canada Square, Canary Wharf

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**Early Redemption Notification** 

Reason for Early Redemption: Loss Guarantee Termination falling in November 2011 (Time Call) Section 12.1 Early Redemption by the Issuer-Loss Guarantee Termination

Section 12.2 Early Redemption by the Issuer-Deferred Redemption

<b>Key Characteristics</b>	Current	Initial
Number of Reference Claims (Hauptvertragsnummern):	6,560	19,510
Number of Loan Parts (Vertragsnummern):	12,192	41,394
Number of Borrowers:	6,533	19,401
Number of Properties:	6,564	19,510
Current Principal Balance (in Euro):	519,847,340.36	2,511,131,720.59
Weighted Average Interest Rate:	3.76%	5.32 %
Weighted Average Remaining Term to Next Interest Reset Date in Months (ignoring zero values / not available):	68.79	82.00
Weighted Average LTV:	62.34%	80.83%
Weighted Average Seasoning (in Months):	178.56	53.77

#### **Reference Claim Information**

Original Number of Reference Claims:		19,510
Repaid Reference Claims prior to this Period:	12,622	
Removed Reference Claims prior to this Period:	80	
Liquidated Reference Claims prior to this Period:	156	
Beginning Number of Reference Claims:		6,652
Number of Reference Claims paid in full:	91	
Number of Removed Reference Claims:	0	
Number of Liquidated Reference Claims:	1	
nding Number of Reference Claims:		6,560

#### **Remittance Distribution Data**

Original Principal Balance:		2,511,131,720.59
Received Principal prior to this Period:	1,964,115,409.41	
Removed Principal prior to this Period:	8,643,742.88	
Realised Losses prior to this Period:	7,024,598.87	
Beginning Principal Balance:		531,347,969.43
Received Principal:	11,336,100.72	
Thereof Prepayment:	698,378.17	
Late Recoveries:	23,533.43	
Removed Principal:	0.00	
Net Liquidation Proceeds (excl. Prior Liens)	53,773.98	
Total Principal Repayment:		11,413,408.13
Realised Losses:	110,754.37	
Late Recoveries: (*)	-23,533.43	
Ending Principal Balance:		519,847,340.36
Constant Payment Rate (annualized):	8.87%	

(\*) As Late Recoveries diminish the Realised Losses prior to this Period.

# **Delinquency Profile**

0 days	Number of Reference Claims	Principal Delinquent 181,255.73	Principal Outstanding 1,066,310.75
,	13	,	, ,
1 - 29 days	1	575.93	139,611.20
30 - 59 days	16	353,195.00	1,119,305.40
60 - 89 days	5	99,233.35	451,728.62
Aggregated Delinquencies < 90 days	35	634,260.01	2,776,955.97
90 - 119 days	1	293.87	42,209.01
120 - 149 days	5	191,955.89	559,967.56
150 - 179 days	2	10,071.93	151,771.69
>= 180 days	30	925,659.11	2,564,761.36
Aggregated Delinquencies >= 90 days	38	1,127,980.80	3,318,709.62
Aggregated Delinquencies Overall:	73	1,762,240.81	6,095,665.59

<sup>-</sup>Technical delinquencies, resulting from a divergence of credit and debit bookings, are corrected, thus not being considered here.-

**Collection Period:** 02/01/2017 to 04/30/2017

**Determination Date:** 04/12/2017 **Delivery to Trustee:** 05/12/2017 **Trustee Confirmation:** 05/17/2017 **Payment Date:** 05/26/2017 Early Redemption Date: 11/28/2011

**All Amounts in Euro** 



#### **Non Compliant Reference Claims**

	Number of Reference Claims	Principal Outstanding
Non Compliances in Current Period	0	0.00
Non Compliances from older Periods	80	8,643,742.88
	80	8,643,742.88

# **Excess Spread**

Excess Spread Amount in Current Period:	689,755.16
Realised Losses in Current Period:	-110,754.37
Extinction of Excess Spread:	-579,000.79
Excess Spread as of End of Payment Date:	0.00

#### **Aggregated Reference Claim Information**

	Aggregated Balance	Number of Reference Claims
Total of Repaid Reference Claims	1,975,528,817.54	12,713
Total of Removed Reference Claims	8,643,742.88	80
Total Principal Balance of Liquidated Reference Claims	15,041,933.69	157
Total Realised Losses:	7,111,819.81	

#### **Credit Event Profile**

	Number of Reference Claims	Principal Delinquent	Principal Outstanding	Principal Outstanding at Credit Event
Credit Events in Current Period	4	198,827.68	640,504.64	640,504.64
Credit Events from older Periods excluding Reference Claims repaid to zero	299	975,859.80	29,729,486.82	36,242,497.24
Thereof Normal Performing Again (*)	264	42,775.33	26,784,806.92	32,866,250.12
	303	1,174,687.48	30,369,991.46	36,883,001.88

<sup>(\*)</sup> Loans with months in arrears below 3 and no bankruptcy flag.

#### Remittance Realised Loss

Remittance Reamsed Loss	Number of Reference Claims:	EUR
Current Principal Balance of Reference Claims Liquidated in Current Period:	1	165,122.46
Accrued Interest:		4.965,78
Principal Foregone:		0,00
Liquidation Proceeds (excl. Prior Liens): (*)		-67,277.84
Related Enforcement Costs:		7.943,97
Current Period Realised Loss:	1	110,754.37

<sup>(\*)</sup> in general, the Liquidation Proceeds of a Reference Claim are credited before a Loss Notice can be given. That is why it is possible, that Liquidation Proceeds had already been collected and allocated as 'Received Principal' in the previous Reporting Period without highlighting them as Liquidation Proceeds. Unlike we do on Page 2, we display these already collected amounts here again in order to show the entire amount of Liquidation Proceeds for the relevant Reference Claims.

#### **Overdue Reference Claims**

	Number of Reference Claims		Outstanding Amount	
Total of Overdue Reference Claims:	187	284,382.61	17,839,083.27	•

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All Amounts in Euro



#### **Distribution Summary**

**Statement to CLN Noteholders Currency: Euro** 

Class	Original Face Value	Beginning Certificate Balance	Current Net Interest Rate*	Principal Distribution ** / ***	Interest Distribution ***/****	Total Payment / Early Redemption	Principal Loss	Class Principal Amount after Distribution	ISIN		tch Current	Mo	f the Notes ody's Current		& P Current
Class A1+	500,000.00	0.00	-0.169%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFH9	-	-	-	-	-	-
Class A2+	500,000.00	0.00	-0.169%	0.00	0.00	0.00	0.00	0.00	DE000A0GYGU0	-	-	-	-	-	-
Class B	65,800,000.00	0.00	-0.129%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFJ5	-	-	-	-	-	-
Class C	51,500,000.00	0.00	0.031%	0.00	0.00	0.00	0.00	0.00	DE000A0GYFK3	-	-	-	-	-	-
Class D	48,900,000.00	2,429,767.19	0.421%	593,218.14	2,498.79	595,716.93	0.00	1,836,549.05	DE000A0GYFL1	BBB	A-	A1	Baa3	BBB	NR
Class E	15,400,000.00	15,400,000.00	1.921%	0.00	72,315.32	72,315.32	0.00	15,400,000.00	DE000A0GYFM9	BB	В	Baa3	Ba2	BB	NR
Totals	182,600,000.00	17,829,767.19		593,218.14	74,814.11	668,032.25	0.00	17,236,549.05							

interest period for 88 days from 02/27/2017 to 05/25/2017 (both inclusive) is based on 3-Months Euribor at 02/23/2017 -0.329%

#### **Triggers:**

- Time Call: 11/28/2011
- Clean up call: Reduction of Aggregate Principal Balance to less than 10% of the Initial Aggregate Principal Balance, currently 20.70%
- Occurance of a Regulatory Event 3)
- Occurance of a Tax Event
- Termination of the Loss Guarantee 5)
- Non-compliance of Servicer

**Collection Period:** 02/01/2017 to 04/30/2017

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All Amounts in Euro **Postbank** 

The reduction of the Class D/E - Note is calculated as the Excess of A over B: A) the Certificate Balance at the beginning of the period plus (Excess Spread Amount minus Realised Losses) plus Late Recoveries over B) the Outstanding Amount of Overdues.

<sup>\*\*\* &</sup>quot;Interest Distribution" and "Principal Distribution" payments rounded to two decimals on a per note basis.

<sup>\*\*\*\*</sup> for calculation of interest, the actual numbers of the interest period is divided by 360

#### **Distribution of Interest**

**Statement to CLN Noteholders Currency: Euro** 

Class	Original Face Value	Beginning Certificate Balance	Number of Notes	Fixed / Floating	Spread over 3M-EURIBOR	Current Net Interest Rate *	Unpaid Interest	Current Accrued Interest Per Note		Legal Maturity Date
Class A1+	500,000.00	0.00	10	Floating	0.160	-0.169%	0.00	0.00	0.00	11/26/2052
Class A2+	500,000.00	0.00	10	Floating	0.160	-0.169%	0.00	0.00	0.00	11/26/2052
Class B	65,800,000.00	0.00	658	Floating	0.200	-0.129%	0.00	0.00	0.00	11/26/2052
Class C	51,500,000.00	0.00	515	Floating	0.360	0.031%	0.00	0.00	0.00	11/26/2052
Class D	48,900,000.00	2,429,767.19	489	Floating	0.750	0.421%	0.00	5.11	2,498.79	11/26/2052
Class E	15,400,000.00	15,400,000.00	154	Floating	2.250	1.921%	0.00	469.58	72,315.32	11/26/2052
Totals	182,600,000.00	17,829,767.19							74,814.11	

interest period for 88 days from 02/27/2017 to 05/25/2017 (both inclusive) is based on 3-Months Euribor at 02/23/2017 -0.329%

**Collection Period:** 02/01/2017 to 04/30/2017

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<sup>&</sup>quot;Total Interest Distribution" payments rounded to two decimals on a per note basis.

<sup>\*\*\*</sup> for calculation of interest, the actual numbers of the interest period is divided by 360

# **Distribution of Principal**

**Statement to CLN Noteholders Currency: Euro** 

Class	Original	Beginning	Number	Principal	Distribution /	Loss	Unjustified	Ending			
	Face Value	Certificate Balance	of Notes	Repayment on Reference Claims	Early Redemption  * / **	Allocation	Loss Allocation	Certificate Balance	Original	Beginning of Period	Ending of Period
Class A1+	500,000.00	0.00	10	0.00	0.00	0.00	0.00	0.00	9.60%	0.00%	0.00%
Class A2+	500,000.00	0.00	10	0.00	0.00	0.00	0.00	0.00	7.23%	0.00%	0.00%
Class B	65,800,000.00	0.00	658	0.00	0.00	0.00	0.00	0.00	4.61%	0.00%	0.00%
Class C	51,500,000.00	0.00	515	0.00	0.00	0.00	0.00	0.00	2.56%	0.00%	0.00%
Class D	48,900,000.00	2,429,767.19	489	0.00	593,218.14	0.00	0.00	1,836,549.05	0.61%	2.90%	2.96%
Class E	15,400,000.00	15,400,000.00	154	0.00	0.00	0.00	0.00	15,400,000.00	Excess Spread	Excess Spread	Excess Spread
Totals	182,600,000.00	17,829,767.19		0.00	593,218.14	0.00	0.00	17,236,549.05			

All Amounts in Euro

**Collection Period:** 02/01/2017 to 04/30/2017

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<sup>\*\* &</sup>quot;Principal Distribution" payments rounded to two decimals on a per note basis.

**All Amounts in Euro** 

# **Original Principal Balance**

Loan Balance	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0 - 50,000]	245	3.73%	5,525,007.53	1.06%	41.24%	37.42%	62.58%
]50,000 - 100,000]	1,825	27.82%	81,364,881.89	15.65%	56.08%	39.56%	60.44%
]100,000 - 150,000]	2,104	32.07%	154,910,351.82	29.80%	62.33%	45.01%	54.99%
]150,000 - 200,000]	1,495	22.79%	149,761,632.14	28.81%	65.35%	38.80%	61.20%
]200,000 - 250,000]	579	8.83%	73,502,596.54	14.14%	65.90%	28.20%	71.80%
]250,000 - 300,000]	191	2.91%	28,558,511.21	5.49%	63.25%	17.30%	82.70%
]300,000 - 350,000]	63	0.96%	11,205,024.63	2.16%	63.41%	25.58%	74.42%
]350,000 - 400,000]	26	0.40%	5,832,378.02	1.12%	61.61%	16.50%	83.50%
]400,000 - 450,000]	11	0.17%	2,970,935.09	0.57%	52.63%	19.38%	80.62%
]450,000 - 500,000]	9	0.14%	2,153,952.37	0.41%	43.04%	0.00%	100.00%
]500,000 - 750,000]	10	0.15%	2,891,232.18	0.56%	50.43%	23.43%	76.57%
]750,000 - 1,000,000]	1	0.02%	490,388.38	0.09%	57.42%	0.00%	100.00%
]1,000,000 -	1	0.02%	680,448.56	0.13%	44.81%	0.00%	100.00%
	6,560	100.00%	519,847,340.36	100.00%	62.34%	37.10%	62.90%

10,225.84 Minimum: 1,278,229.70 Maximum:

Average: 137,423.24 Original Average: 137,824.53

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# **Current Principal Balance**

Loan Balance	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0 - 50,000]	2,137	32.58%	61,316,052.55	11.80%	33.87%	38.74%	61.26%
]50,000 - 100,000]	2,509	38.25%	186,793,814.85	35.93%	56.34%	42.70%	57.30%
]100,000 - 150,000]	1,352	20.61%	164,265,464.98	31.60%	71.20%	38.33%	61.67%
]150,000 - 200,000]	420	6.40%	71,573,615.00	13.77%	76.57%	27.70%	72.30%
]200,000 - 250,000]	98	1.49%	21,654,012.49	4.17%	76.74%	22.62%	77.38%
]250,000 - 300,000]	23	0.35%	6,317,446.87	1.22%	73.56%	12.97%	87.03%
]300,000 - 350,000]	9	0.14%	2,868,717.41	0.55%	74.18%	0.00%	100.00%
]350,000 - 400,000]	6	0.09%	2,216,740.69	0.43%	71.44%	16.10%	83.90%
]400,000 - 450,000]	3	0.05%	1,218,435.37	0.23%	39.58%	0.00%	100.00%
]450,000 - 500,000]	2	0.03%	942,591.59	0.18%	57.62%	47.97%	52.03%
]500,000 - 750,000]	1	0.02%	680,448.56	0.13%	44.81%	0.00%	100.00%
	6,560	100.00%	519,847,340.36	100.00%	62.34%	37.10%	62.90%

0.30 Minimum:

Maximum: 680,448.56

79,245.02 137,824.53 Average: Original Average:

**Collection Period:** 02/01/2017 to 04/30/2017

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#### **Current LTAV**

LTAV (%)	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]00.00 - 10.00]	377	5.75%	3,878,422.36	0.75%	7.00%	28.60%	71.40%
]10.00 - 20.00]	541	8.25%	15,423,070.58	2.97%	15.59%	32.93%	67.07%
]20.00 - 30.00]	642	9.79%	28,482,836.28	5.48%	25.29%	33.48%	66.52%
]30.00 - 40.00]	719	10.96%	43,070,797.10	8.29%	35.54%	35.14%	64.86%
]40.00 - 50.00]	861	13.13%	65,244,692.69	12.55%	45.24%	33.41%	66.59%
]50.00 - 60.00]	868	13.23%	76,023,160.08	14.62%	55.46%	43.25%	56.75%
]60.00 - 65.00]	410	6.25%	40,418,127.97	7.77%	62.53%	41.53%	58.47%
]65.00 - 70.00]	434	6.62%	43,748,604.75	8.42%	67.58%	43.30%	56.70%
]70.00 - 75.00]	402	6.13%	43,778,957.91	8.42%	72.59%	44.14%	55.86%
]75.00 - 80.00]	355	5.41%	40,132,005.88	7.72%	77.52%	39.77%	60.23%
]80.00 - 85.00]	286	4.36%	34,861,615.50	6.71%	82.30%	38.29%	61.71%
]85.00 - 90.00]	246	3.75%	29,634,174.29	5.70%	87.32%	32.36%	67.64%
]90.00 - 95.00]	152	2.32%	19,614,364.12	3.77%	92.35%	26.12%	73.88%
]95.00 - 100.00]	110	1.68%	14,275,012.37	2.75%	97.67%	31.07%	68.93%
]100.00 - 105.00]	71	1.08%	9,532,744.73	1.83%	102.40%	13.39%	86.61%
]105.00 - 110.00]	45	0.69%	5,874,674.49	1.13%	107.25%	25.06%	74.94%
]110.00 - 115.00]	26	0.40%	3,475,565.74	0.67%	112.19%	14.31%	85.69%
]115.00-	15	0.23%	2,378,513.52	0.46%	121.42%	22.71%	77.29%
	6,560	100.00%	519,847,340.36	100.00%	62.34%	37.10%	62.90%

Minimum: 0.01% Maximum: 133.59%

80.83% Weighted Average: 62.34% Original Weighted Average:

**Collection Period:** 02/01/2017 to 04/30/2017

**Determination Date:** 04/12/2017 **Delivery to Trustee:** 05/12/2017 **Trustee Confirmation:** 05/17/2017 05/26/2017 **Payment Date:** Early Redemption Date: 11/28/2011



**All Amounts in Euro** 

#### **Current Interest Rates**

Interest Rate (%)	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0.00 - 3.00]	3,905	32.03%	156,828,675.95	30.17%	60.69%	30.18%	69.82%
]3.00 - 3.50]	1,491	12.23%	66,266,891.57	12.75%	64.62%	38.47%	61.53%
]3.50 - 4.00]	1,461	11.98%	69,529,225.24	13.37%	66.19%	37.30%	62.70%
]4.00 - 4.50]	1,214	9.96%	52,003,669.50	10.00%	63.14%	35.57%	64.43%
]4.50 - 5.00]	1,924	15.78%	79,754,217.79	15.34%	57.56%	39.87%	60.13%
]5.00 - 5.50]	1,660	13.62%	71,093,984.06	13.68%	62.35%	42.68%	57.32%
]5.50 - 6.00]	486	3.99%	22,307,656.76	4.29%	69.51%	54.23%	45.77%
]6.00 - 6.50]	46	0.38%	1,876,527.52	0.36%	70.43%	58.34%	41.66%
]6.50 - 7.00]	5	0.04%	186,491.97	0.04%	70.38%	78.07%	21.93%
	12,192	100.00%	519,847,340.36	100.00%	62.34%	37.07%	62.93%

0.93% Minimum: Maximum: 6.70%

Weighted Average: 3.76% Original Weighted Average: 5.32 %

**Collection Period: Determination Date:**  02/01/2017 to 04/30/2017

04/12/2017

**Delivery to Trustee:** 05/12/2017 **Trustee Confirmation:** 05/17/2017

05/26/2017 **Payment Date:** Early Redemption Date: 11/28/2011



# **Original Term to Next Interest Reset Date**

Original Term to Next Interest Reset Date (Months)	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average Interest Rate	Weighted Average LTV	Percentage East	Percentage West
]84-96]	1	0.01%	49,112.70	0.01%	4.56%	44.39%	0.00%	100.00%
]108-120]	3	0.02%	70,320.19	0.01%	4.91%	30.56%	53.04%	46.96%
]120-132]	2	0.02%	90,000.00	0.02%	4.62%	87.38%	0.00%	100.00%
]132-144]	5	0.04%	141,045.07	0.03%	4.91%	29.26%	62.33%	37.67%
]144-156]	86	0.71%	3,347,233.49	0.64%	4.00%	62.76%	25.97%	74.03%
]156-168]	125	1.03%	5,923,825.38	1.14%	3.99%	62.19%	28.66%	71.34%
]168-180]	1,094	8.97%	39,671,082.75	7.63%	3.91%	63.93%	38.69%	61.31%
]180-192]	577	4.73%	21,249,269.19	4.09%	3.71%	57.79%	22.24%	77.76%
]192-204]	197	1.62%	7,463,450.71	1.44%	4.30%	59.36%	41.34%	58.66%
]204-216]	273	2.24%	10,249,123.99	1.97%	4.08%	58.90%	43.21%	56.79%
]216-228]	466	3.82%	20,782,520.37	4.00%	4.12%	63.00%	48.93%	51.07%
]228-240]	3,926	32.20%	178,557,321.54	34.35%	3.85%	65.83%	46.54%	53.46%
]240-252]	2,379	19.51%	99,795,805.19	19.20%	3.80%	60.24%	26.24%	73.76%
]252-264]	213	1.75%	9,261,494.16	1.78%	2.87%	63.40%	29.61%	70.39%
]264-276]	187	1.53%	8,152,673.49	1.57%	3.18%	65.37%	31.17%	68.83%
]276-288]	176	1.44%	7,631,330.55	1.47%	3.50%	58.25%	39.15%	60.85%
]288-300]	885	7.26%	37,111,663.79	7.14%	3.86%	61.28%	46.12%	53.88%
]300-312]	552	4.53%	27,044,204.25	5.20%	3.82%	61.10%	18.30%	81.70%
]312-324]	94	0.77%	4,498,951.40	0.87%	3.20%	64.74%	27.73%	72.27%
]324-336]	114	0.94%	4,493,858.21	0.86%	3.13%	51.99%	22.82%	77.18%
]336-348]	88	0.72%	3,686,827.06	0.71%	2.96%	54.57%	53.89%	46.11%
]348-360]	306	2.51%	13,356,786.09	2.57%	3.04%	52.71%	31.94%	68.06%
]360-372]	161	1.32%	6,504,610.40	1.25%	3.48%	62.33%	22.14%	77.86%

**Collection Period:** 02/01/2017 to 04/30/2017

**Determination Date:** 04/12/2017 **Delivery to Trustee:** 05/12/2017 **Trustee Confirmation:** 05/17/2017 05/26/2017 **Payment Date:** Early Redemption Date: 11/28/2011

All Amounts in Euro



# **Investor Notification**

PB Domicile 2006-1

Original Term to Next Interest Reset Date (Months)	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average Interest Rate	Weighted Average LTV	Percentage East	Percentage West
]372-384]	18	0.15%	430,244.43	0.08%	2.77%	36.70%	23.15%	76.85%
]384-396]	10	0.08%	575,228.54	0.11%	3.04%	71.56%	26.81%	73.19%
]396-408]	11	0.09%	423,491.47	0.08%	3.33%	51.52%	21.55%	78.45%
]408-	69	0.57%	2,631,116.37	0.51%	3.04%	48.62%	10.40%	89.60%
Not Available	174	1.43%	6,654,749.58	1.28%	2.06%	58.89%	31.18%	68.82%
	12,192	100.00%	519,847,340.36	100.00%	3.76%	62.34%	37.07%	62.93%

Minimum\*: 85.10 Maximum: 542.00

Weighted Average\*: 245.60 Original Weighted Average\*: 136.07

**Collection Period:** 

02/01/2017 to 04/30/2017





<sup>\*</sup> ignoring zero values / not available

# **Remaining Term to Next Interest Reset Date**

Remaining Term to Next Interest Reset Date (Months)	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average Interest Rate	Weighted Average LTV	Percentage East	Percentage West
Next Reset Not Available	257	2.11%	10,378,735.89	2.00%	2.73%	58.53%	30.26%	69.74%
]00-12]	1,149	9.42%	40,848,862.82	7.86%	4.44%	55.94%	31.97%	68.03%
]12-24]	1,482	12.16%	53,870,447.32	10.36%	4.29%	55.27%	34.74%	65.26%
]24-36]	1,284	10.53%	46,993,888.50	9.04%	3.95%	60.10%	35.90%	64.10%
]36-48]	687	5.63%	25,544,865.72	4.91%	3.79%	54.77%	36.99%	63.01%
]48-60]	675	5.54%	28,044,094.67	5.39%	4.08%	62.45%	44.52%	55.48%
]60-72]	1,102	9.04%	47,914,959.85	9.22%	3.95%	63.70%	45.55%	54.45%
]72-84]	1,929	15.82%	91,458,104.64	17.59%	3.72%	62.87%	44.07%	55.93%
]84-96]	1,832	15.03%	83,348,216.19	16.03%	3.34%	68.53%	35.93%	64.07%
]96-108]	562	4.61%	26,330,606.34	5.07%	2.98%	64.74%	26.72%	73.28%
]108-120]	327	2.68%	15,957,724.64	3.07%	2.96%	62.87%	24.18%	75.82%
]120-132]	186	1.53%	9,531,544.48	1.83%	4.00%	66.86%	34.65%	65.35%
]132-144]	258	2.12%	14,032,473.02	2.70%	4.02%	66.48%	42.24%	57.76%
]144-156]	267	2.19%	14,804,316.20	2.85%	3.64%	69.43%	27.98%	72.02%
]156-168]	81	0.66%	4,570,973.33	0.88%	2.97%	67.13%	13.04%	86.96%
]168-180]	39	0.32%	1,985,913.54	0.38%	3.03%	65.53%	45.47%	54.53%
]180-192]	27	0.22%	1,602,138.67	0.31%	3.84%	66.63%	47.52%	52.48%
]192-204]	17	0.14%	891,816.94	0.17%	3.82%	76.26%	27.41%	72.59%
]204-216]	21	0.17%	1,105,942.12	0.21%	3.02%	76.39%	7.29%	92.71%
]216-228]	5	0.04%	260,350.12	0.05%	3.17%	85.70%	31.33%	68.67%
]228-240]	3	0.02%	132,559.22	0.03%	2.54%	84.02%	0.00%	100.00%
]300-312]	2	0.02%	238,806.14	0.05%	3.89%	53.56%	0.00%	100.00%
	12,192	100.00%	519,847,340.36	100.00%	3.76%	62.34%	37.07%	62.93%

**Collection Period:** 02/01/2017 to 04/30/2017

**Determination Date:** 04/12/2017 05/12/2017 **Delivery to Trustee: Trustee Confirmation:** 05/17/2017 **Payment Date:** 05/26/2017 Early Redemption Date: 11/28/2011

**All Amounts in Euro** 



# **Investor Notification**

PB Domicile 2006-1

Minimum\*: 1.00 Maximum: 303.00

Weighted Average\*: 68.79 Original Weighted Average\*: 82.21

\* ignoring zero values / not available

**Collection Period:** 02/01/2017 to 04/30/2017 **Determination Date:** 04/12/2017

**Delivery to Trustee:** 05/12/2017 **Trustee Confirmation:** 05/17/2017 05/26/2017 **Payment Date:** Early Redemption Date: 11/28/2011

**All Amounts in Euro** 



# **Loan Seasoning**

Loan Seasoning (Months)	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]132-144]	214	3.26%	19,839,384.42	3.82%	73.42%	33.28%	66.72%
]144-156]	1,868	28.48%	165,887,524.75	31.91%	68.04%	36.80%	63.20%
]156-168]	1,357	20.69%	119,499,242.99	22.99%	63.92%	39.20%	60.80%
]168-180]	623	9.50%	52,193,747.21	10.04%	62.65%	39.37%	60.63%
]180-192]	350	5.34%	30,104,451.71	5.79%	63.93%	43.95%	56.05%
]192-204]	305	4.65%	23,702,354.46	4.56%	58.51%	42.95%	57.05%
]204-216]	335	5.11%	24,587,144.63	4.73%	54.87%	43.17%	56.83%
]216-228]	504	7.68%	26,362,666.79	5.07%	46.34%	22.07%	77.93%
]228-240]	372	5.67%	19,319,236.39	3.72%	48.70%	25.86%	74.14%
]240-252]	72	1.10%	4,184,383.10	0.80%	46.03%	42.76%	57.24%
]252-264]	115	1.75%	7,828,867.10	1.51%	46.03%	36.69%	63.31%
]264-276]	99	1.51%	5,972,298.60	1.15%	51.05%	41.68%	58.32%
]276-288]	140	2.13%	9,046,365.11	1.74%	50.45%	49.61%	50.39%
]288-300]	60	0.91%	2,990,532.63	0.58%	45.91%	35.40%	64.60%
]300-312]	20	0.30%	1,300,444.58	0.25%	64.55%	18.10%	81.90%
]312-324]	10	0.15%	581,577.62	0.11%	70.66%	3.55%	96.45%
]324-336]	25	0.38%	1,721,453.48	0.33%	68.56%	0.00%	100.00%
]336-348]	35	0.53%	1,723,120.83	0.33%	58.84%	0.00%	100.00%
]348-360]	21	0.32%	927,899.62	0.18%	45.94%	0.00%	100.00%
]360-372]	10	0.15%	1,026,397.00	0.20%	51.39%	0.00%	100.00%
]372-384]	12	0.18%	557,120.61	0.11%	31.83%	0.00%	100.00%
]384-396]	4	0.06%	267,224.16	0.05%	58.46%	0.00%	100.00%
]396-408]	4	0.06%	127,269.29	0.02%	35.45%	0.00%	100.00%
]408-420]	3	0.05%	57,548.34	0.01%	34.36%	0.00%	100.00%
	2	0.03%	39,084.94	0.01%	25.68%	0.00%	100.00%

02/01/2017 to 04/30/2017 **Collection Period:** 

**Determination Date:** 04/12/2017 **Delivery to Trustee:** 05/12/2017 **Trustee Confirmation:** 05/17/2017 05/26/2017 **Payment Date:** Early Redemption Date: 11/28/2011

All Amounts in Euro



# **Investor Notification**

#### PB Domicile 2006-1

6,560 100.00% 519,847,340.36 100.00% 62.34% 37.10% 62.90%

Minimum: 142.48 Maximum: 457.74

Original Weighted Average: Weighted Average: 53.77 178.56

# **Loan Purpose**

Loan Purpose	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
New Construction	4,047	33.19%	192,937,171.17	37.11%	62.68%	55.91%	44.09%
Purchase Of Existing Building	3,976	32.61%	156,924,383.32	30.19%	67.20%	17.31%	82.69%
Refinance (external)	1,393	11.43%	61,380,611.28	11.81%	55.56%	35.55%	64.45%
Purchase Of Newly Constructed Building	1,287	10.56%	58,993,566.35	11.35%	61.63%	29.85%	70.15%
Other Non-Commercial Use	631	5.18%	19,666,516.18	3.78%	49.82%	16.28%	83.72%
Purchase Of Existing Building Including Modernisation	413	3.39%	15,280,614.37	2.94%	64.78%	47.21%	52.79%
Purchase Of Existing Building including Refurbishment	113	0.93%	4,240,467.19	0.82%	65.78%	67.44%	32.56%
Modernisation	143	1.17%	3,969,170.36	0.76%	40.39%	52.26%	47.74%
Conversion/Modification	73	0.60%	2,493,304.36	0.48%	43.85%	40.26%	59.74%
Refinance (internal)	34	0.28%	1,184,116.33	0.23%	59.85%	22.38%	77.62%
Purchase Of Existing Building with Supplemental Unit	25	0.21%	998,064.68	0.19%	44.99%	33.39%	66.61%
Supplemental Unit / Addition to Existing Building	33	0.27%	989,385.55	0.19%	49.50%	58.47%	41.53%
Refurbishment	16	0.13%	506,102.29	0.10%	44.65%	96.35%	3.65%
Purchase Of Newly Constructed Building with Supplemental Unit	5	0.04%	190,853.16	0.04%	64.85%	80.23%	19.77%
Prolongation	1	0.01%	87,953.73	0.02%	35.40%	100.00%	0.00%
Other	2	0.02%	5,060.04	0.00%	7.30%	0.00%	100.00%
	12,192	100.00%	519,847,340.36	100.00%	62.34%	37.07%	62.93%

**Collection Period:** 02/01/2017 to 04/30/2017

**Determination Date:** 04/12/2017 **Delivery to Trustee:** 05/12/2017 **Trustee Confirmation:** 05/17/2017 05/26/2017 **Payment Date:** Early Redemption Date: 11/28/2011



# **Occupancy Status**

Occupancy Status	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Owner-occupied	5,718	87.16%	461,429,171.32	88.76%	64.42%	38.48%	61.52%
Non-owner occupied	527	8.03%	37,672,501.08	7.25%	48.04%	22.89%	77.11%
Combined Usage	315	4.80%	20,745,667.96	3.99%	41.94%	32.15%	67.85%
	6,560	100.00%	519,847,340.36	100.00%	62.34%	37.10%	62.90%

# **Region of Property by Postal Code**

Region of Property by Postal Code (First Digit)	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
0	835	12.73%	61,978,351.38	11.92%	62.11%	100.00%	0.00%
1	1,364	20.79%	104,300,441.99	20.06%	59.95%	82.36%	17.64%
2	818	12.47%	66,210,301.85	12.74%	63.68%	6.14%	93.86%
3	947	14.44%	75,434,805.13	14.51%	63.01%	34.99%	65.01%
4	672	10.24%	53,727,640.29	10.34%	65.20%	0.00%	100.00%
5	732	11.16%	59,601,294.89	11.47%	61.57%	0.00%	100.00%
6	329	5.02%	27,461,482.73	5.28%	63.01%	0.53%	99.47%
7	366	5.58%	29,439,621.54	5.66%	63.88%	0.00%	100.00%
8	168	2.56%	14,208,762.03	2.73%	59.10%	0.00%	100.00%
9	329	5.02%	27,484,638.53	5.29%	62.28%	52.23%	47.77%
	6,560	100.00%	519,847,340.36	100.00%	62.34%	37.10%	62.90%

Note: If Property Postal Code is unknown, Borrower Postal Code is used instead.

**Collection Period:** 02/01/2017 to 04/30/2017

**Determination Date:** 04/12/2017 **Delivery to Trustee:** 05/12/2017 **Trustee Confirmation:** 05/17/2017 05/26/2017 **Payment Date:** Early Redemption Date: 11/28/2011



#### **Prior Liens**

Prior Liens	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Total Amount of Prior Liens	Weighted Average LTV	Percentage East	Percentage West
Yes	302	4.60%	17,345,758.72	3.34%	21,603,710.14	62.58%	30.98%	69.02%
No	6,258	95.40%	502,501,581.64	96.66%	0.00	62.33%	37.31%	62.69%
	6,560	100.00%	519,847,340.36	100.00%	21,603,710.14	62.34%	37.10%	62.90%

# **Employment Status**

<b>Employment Status</b>	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Employed	6,019	91.75%	472,960,700.60	90.98%	62.64%	37.06%	62.94%
Self-Employed	541	8.25%	46,886,639.76	9.02%	59.30%	37.49%	62.51%
	6,560	100.00%	519,847,340.36	100.00%	62.34%	37.10%	62.90%

# **Loan Type**

Loan Type	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Fixed Interest Rate for 3 Months	175	1.44%	6,759,205.63	1.30%	58.92%	31.67%	68.33%
Fixed Interest Rate	12,017	98.56%	513,088,134.73	98.70%	62.38%	37.14%	62.86%
	12,192	100.00%	519,847,340.36	100.00%	62.34%	37.07%	62.93%

02/01/2017 to 04/30/2017 **Collection Period:** 

**Determination Date:** 04/12/2017 **Delivery to Trustee:** 05/12/2017 **Trustee Confirmation:** 05/17/2017 05/26/2017 **Payment Date:** Early Redemption Date: 11/28/2011



# **Interest Payment Frequency**

Interest Payment Frequency	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Monthly	11,926	97.82%	511,437,129.43	98.38%	62.29%	37.30%	62.70%
Quarterly	266	2.18%	8,410,210.93	1.62%	65.31%	23.50%	76.50%
	12,192	100.00%	519,847,340.36	100.00%	62.34%	37.07%	62.93%

# **Principal Payment Frequency**

Principal Payment Frequency	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
Interest Only	1,060	8.69%	58,784,522.74	11.31%	83.12%	30.72%	69.28%
Monthly	10,865	89.12%	452,614,878.13	87.07%	59.58%	38.15%	61.85%
Two-Monthly	1	0.01%	37,728.56	0.01%	75.67%	100.00%	0.00%
Quarterly	245	2.01%	8,288,636.20	1.59%	65.82%	22.88%	77.12%
Semi-Annually	21	0.17%	121,574.73	0.02%	30.91%	65.68%	34.32%
	12,192	100.00%	519,847,340,36	100.00%	62.34%	37.07%	62.93%

**Collection Period:** 

**Determination Date:** 

02/01/2017 to 04/30/2017

04/12/2017

05/12/2017 **Delivery to Trustee: Trustee Confirmation:** 

05/17/2017

**Payment Date:** 05/26/2017 Early Redemption Date: 11/28/2011



# **Top 20 Borrowers**

Top 20 Borrowers	Number of Reference Claims	Number of Reference Claims (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
1	1	0.02%	680,448.56	0.13%	44.81%	0.00%	100.00%
2	1	0.02%	490,388.38	0.09%	57.42%	0.00%	100.00%
3	1	0.02%	452,203.21	0.09%	57.83%	100.00%	0.00%
4	1	0.02%	407,981.82	0.08%	42.59%	0.00%	100.00%
5	1	0.02%	405,350.01	0.08%	43.08%	0.00%	100.00%
6	1	0.02%	405,103.54	0.08%	33.04%	0.00%	100.00%
7	2	0.03%	399,175.67	0.08%	56.00%	0.00%	100.00%
8	1	0.02%	382,443.04	0.07%	46.75%	0.00%	100.00%
9	1	0.02%	373,243.08	0.07%	97.33%	0.00%	100.00%
10	1	0.02%	373,227.63	0.07%	68.48%	0.00%	100.00%
11	1	0.02%	356,880.64	0.07%	85.17%	100.00%	0.00%
12	1	0.02%	356,853.43	0.07%	73.73%	0.00%	100.00%
13	1	0.02%	337,728.33	0.06%	73.26%	0.00%	100.00%
14	1	0.02%	327,208.43	0.06%	100.71%	0.00%	100.00%
15	1	0.02%	322,050.96	0.06%	81.33%	0.00%	100.00%
16	1	0.02%	320,914.09	0.06%	64.71%	0.00%	100.00%
17	1	0.02%	320,000.00	0.06%	95.24%	0.00%	100.00%
18	1	0.02%	318,815.81	0.06%	43.55%	0.00%	100.00%
19	1	0.02%	313,169.56	0.06%	86.99%	0.00%	100.00%
20	1	0.02%	307,759.16	0.06%	40.58%	0.00%	100.00%
Other	6,539	99.68%	512,196,395.01	98.53%	62.33%	37.49%	62.51%
	6,560	100.00%	519,847,340.36	100.00%	62.34%	37.10%	62.90%

02/01/2017 to 04/30/2017 **Collection Period:** 

**Determination Date:** 04/12/2017 **Delivery to Trustee:** 05/12/2017 **Trustee Confirmation:** 05/17/2017 05/26/2017 **Payment Date:** Early Redemption Date: 11/28/2011

All Amounts in Euro



# Loans per Borrower

Loans per Borrower	Number of Reference Claims	Number of Reference Claims (%)	Number of Borrowers	Number of Borrowers (%)	Current Principal Balance	Current Principal Balance (%)	Average Current Principal Balance per Borrower	Weighted Average LTV	Percentage East	Percentage West
1	6,509	99.22%	6,509	99.63%	516,646,476.59	99.38%	79,374.17	62.44%	37.29%	62.71%
2	42	0.64%	21	0.32%	2,856,767.84	0.55%	136,036.56	48.43%	4.83%	95.17%
3	9	0.14%	3	0.05%	344,095.93	0.07%	114,698.64	29.82%	9.20%	90.80%
	6,560	100.00%	6,533	100.00%	519,847,340.36	100.00%	79,572.53	62.34%	37.10%	62.90%

# **Current Principal Balance by Borrower**

Current Principal Balance by Borrower	Number of Reference Claims	Number of Reference Claims (%)	Number of Borrowers	Number of Borrowers (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0 - 50,000]	2,115	32.24%	2,111	32.31%	60,602,444.47	11.66%	33.88%	39.07%	60.93%
]50,000 - 100,000]	2,514	38.32%	2,504	38.33%	186,469,557.44	35.87%	56.29%	42.80%	57.20%
]100,000 - 150,000]	1,359	20.72%	1,353	20.71%	164,417,744.24	31.63%	71.15%	38.32%	61.68%
]150,000 - 200,000]	422	6.43%	420	6.43%	71,602,609.16	13.77%	76.73%	27.69%	72.31%
]200,000 - 250,000]	99	1.51%	98	1.50%	21,639,000.27	4.16%	76.39%	22.63%	77.37%
]250,000 - 300,000]	27	0.41%	25	0.38%	6,857,046.55	1.32%	71.76%	11.94%	88.06%
]300,000 - 350,000]	11	0.17%	10	0.15%	3,175,639.22	0.61%	71.58%	0.00%	100.00%
]350,000 - 400,000]	7	0.11%	6	0.09%	2,241,823.49	0.43%	70.85%	15.92%	84.08%
]400,000 - 450,000]	3	0.05%	3	0.05%	1,218,435.37	0.23%	39.58%	0.00%	100.00%
]450,000 - 500,000]	2	0.03%	2	0.03%	942,591.59	0.18%	57.62%	47.97%	52.03%
]500,000 - 750,000]	1	0.02%	1	0.02%	680,448.56	0.13%	44.81%	0.00%	100.00%
	6,560	100.00%	6,533	100.00%	519,847,340.36	100.00%	62.34%	37.10%	62.90%

0.30 Minimum: 680,448.56 Maximum: Average: 79,572.53

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**All Amounts in Euro** 



# **Remaining Term**

Remaining Term (Months)	Number of Loan Parts	Number of Loan Parts (%)	Current Principal Balance	Current Principal Balance (%)	Weighted Average LTV	Percentage East	Percentage West
]0-24]	406	3.33%	2,481,053.11	0.48%	11.59%	31.63%	68.37%
]24-48]	540	4.43%	8,503,843.46	1.64%	22.13%	35.62%	64.38%
]48-72]	621	5.09%	13,821,059.31	2.66%	32.03%	41.02%	58.98%
]72-96]	996	8.17%	29,120,930.00	5.60%	42.39%	33.63%	66.37%
]96-120]	826	6.77%	28,924,549.48	5.56%	48.99%	31.99%	68.01%
]120-144]	883	7.24%	35,111,996.67	6.75%	52.22%	40.52%	59.48%
]144-168]	936	7.68%	40,763,795.09	7.84%	57.97%	35.02%	64.98%
]168-192]	933	7.65%	41,782,049.02	8.04%	62.09%	39.07%	60.93%
]192-216]	1,129	9.26%	52,697,261.19	10.14%	63.51%	37.06%	62.94%
]216-240]	872	7.15%	45,160,197.19	8.69%	67.74%	42.10%	57.90%
]240-264]	948	7.78%	49,726,665.36	9.57%	73.26%	36.20%	63.80%
]264-288]	777	6.37%	44,921,172.63	8.64%	76.41%	34.27%	65.73%
]288-312]	439	3.60%	22,877,852.36	4.40%	67.89%	38.21%	61.79%
]312-336]	446	3.66%	23,482,103.67	4.52%	69.75%	41.87%	58.13%
]336-360]	330	2.71%	18,224,245.04	3.51%	69.36%	41.03%	58.97%
]360-384]	287	2.35%	16,563,919.01	3.19%	73.06%	39.78%	60.22%
]384-408]	823	6.75%	45,684,647.77	8.79%	69.13%	32.37%	67.63%
	12,192	100.00%	519,847,340.36	100.00%	62.34%	37.07%	62.93%

Minimum: 1.97 Maximum: 403.00 Weighted Average: 224.22

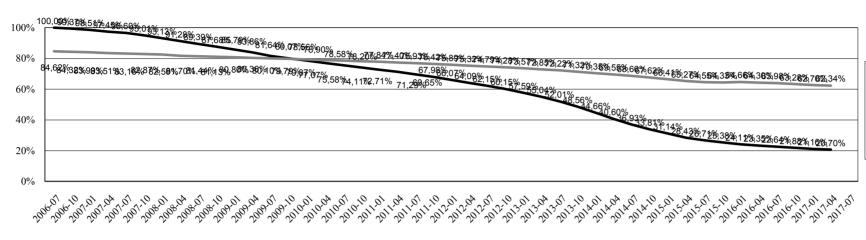
**Collection Period:** 02/01/2017 to 04/30/2017

**Determination Date:** 04/12/2017 **Delivery to Trustee:** 05/12/2017 **Trustee Confirmation:** 05/17/2017 05/26/2017 **Payment Date:** 

Early Redemption Date: 11/28/2011



#### **Amortisation and LTAV**

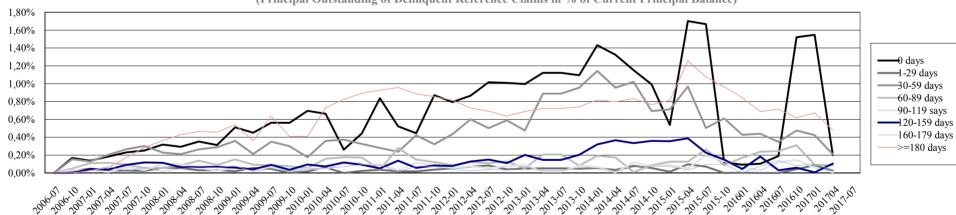


Outstanding Amount (% of CutOff) Weighted Average

LTAV (%)

#### **Delinquency Profile**

(Principal Outstanding of Delinquent Reference Claims in % of Current Principal Balance)



**Collection Period:** 02/01/2017 to 04/30/2017

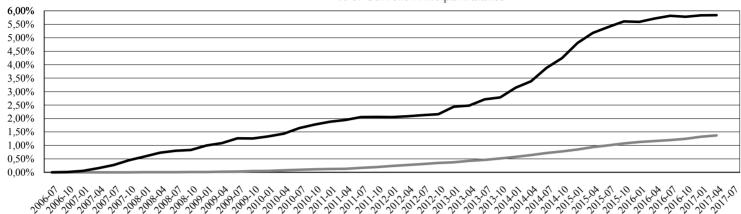
04/12/2017 **Determination Date: Delivery to Trustee:** 05/12/2017 **Trustee Confirmation:** 05/17/2017 **Payment Date:** 05/26/2017 Early Redemption Date: 11/28/2011

All Amounts in Euro



#### **Loss Performance and Credit Events**

% of Current Principal Balance



Aggregated Losses Aggregated Credit Events

**Collection Period:** 

02/01/2017 to 04/30/2017

All Amounts in Euro

**Determination Date:** 04/12/2017 05/12/2017 **Delivery to Trustee: Trustee Confirmation:** 05/17/2017 **Payment Date:** 05/26/2017

Early Redemption Date: 11/28/2011



# **Pool History**

Curren	pal Balance)	urrent Princip	<b>ns</b> (in % of C	ence Clain	uent Refer	g of Delinq	Outstandin	Principal (	Aggregated	Liquidated	Aggregated	Seasoning	Weighted	Outstanding	Quarter	Period
Principa Balanc	>= 180	150-179		90-119	60 - 89	30 - 59	1 - 29	0 days	Credit Events	Reference Claims	Losses	(in Years)	Average LTV	Amount		
Daiance	days	days	days	days	days	days	days	1	Events	Ciainis			LIV			
2,511,131,720.59	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.97	84.62%	100.00%	07/31/2006	1
2,495,399,768.1	0.00%	0.00%	0.00%	0.03%	0.05%	0.15%	0.02%	0.17%	0.01%	0.00%	0.00%	4.38	84.32%	99.37%	10/31/2006	2
2,473,689,437.98	0.03%	0.03%	0.05%	0.03%	0.11%	0.13%	0.05%	0.14%	0.05%	0.00%	0.00%	4.62	83.99%	98.51%	01/31/2007	3
2,447,099,661.13	0.06%	0.07%	0.04%	0.01%	0.11%	0.20%	0.03%	0.18%	0.15%	0.00%	0.00%	4.86	83.51%	97.45%	04/30/2007	4
2,425,860,171.03	0.17%	0.02%	0.09%	0.07%	0.09%	0.27%	0.03%	0.23%	0.27%	0.00%	0.00%	5.11	83.16%	96.60%	07/31/2007	5
2,385,951,063.50	0.29%	0.06%	0.12%	0.03%	0.06%	0.30%	0.02%	0.25%	0.45%	0.00%	0.00%	5.32	82.87%	95.01%	10/31/2007	6
2,338,629,986.42	0.36%	0.02%	0.11%	0.10%	0.06%	0.23%	0.06%	0.32%	0.59%	0.01%	0.00%*	5.52	82.59%	93.13%	01/31/2008	7
2,292,096,446.52	0.43%	0.05%	0.06%	0.10%	0.09%	0.21%	0.06%	0.29%	0.73%	0.01%	0.00%*	5.73	81.70%	91.28%	04/30/2008	8
2,244,701,355.74	0.47%	0.07%	0.07%	0.06%	0.14%	0.27%	0.03%	0.35%	0.80%	0.01%	0.00%*	5.94	81.44%	89.39%	07/31/2008	9
2,201,878,034.24	0.46%	0.06%	0.07%	0.03%	0.09%	0.29%	0.03%	0.31%	0.83%	0.01%	0.01%	6.15	81.13%	87.68%	10/31/2008	10
2,154,361,232.94	0.54%	0.08%	0.06%	0.06%	0.15%	0.36%	0.02%	0.51%	1.00%	0.03%	0.01%	6.35	80.80%	85.79%	01/31/2009	11
2,105,813,087.42	0.36%	0.02%	0.04%	0.03%	0.09%	0.21%	0.06%	0.45%	1.09%	0.04%	0.02%	6.57	80.36%	83.86%	04/30/2009	12
2,049,989,999.79	0.64%	0.05%	0.09%	0.07%	0.09%	0.35%	0.05%	0.56%	1.26%	0.05%	0.02%	6.77	80.10%	81.64%	07/31/2009	13
2,010,620,416.68	0.41%	0.02%	0.04%	0.02%	0.08%	0.30%	0.00%	0.56%	1.26%	0.07%	0.03%	7.00	79.79%	80.07%	10/31/2009	14
1,972,836,080.17	0.41%	0.05%	0.09%	0.05%	0.06%	0.18%	0.02%	0.70%	1.33%	0.09%	0.04%	7.23	79.37%	78.56%	01/31/2010	15
1,935,276,312.4	0.73%	0.06%	0.07%	0.04%	0.16%	0.36%	0.06%	0.67%	1.44%	0.12%	0.06%	7.46	78.90%	77.07%	04/30/2010	16
1,897,898,941.40	0.83%	0.07%	0.12%	0.11%	0.18%	0.37%	0.00%	0.26%	1.65%	0.15%	0.07%	7.69	78.58%	75.58%	07/31/2010	17
1,860,911,751.6	0.89%	0.10%	0.09%	0.09%	0.17%	0.33%	0.02%	0.44%	1.78%	0.19%	0.08%	7.92	78.20%	74.11%	10/31/2010	18
1,825,921,645.03	0.93%	0.09%	0.05%	0.10%	0.04%	0.28%	0.04%	0.84%	1.88%	0.22%	0.09%	8.15	77.84%	72.71%	01/31/2011	19
1,790,292,329.43	0.96%	0.01%	0.14%	0.03%	0.28%	0.24%	0.02%	0.52%	1.95%	0.23%	0.09%	8.37	77.40%	71.29%	04/31/2011	20
1,748,995,875.43	0.89%	0.08%	0.06%	0.11%	0.15%	0.42%	0.02%	0.45%	2.05%	0.27%	0.11%	8.61	76.93%	69.65%	07/31/2011	21
1,707,100,440.6	0.86%	0.07%	0.08%	0.09%	0.12%	0.32%	0.04%	0.87%	2.06%	0.32%	0.13%	8.85	76.42%	67.98%	10/31/2011	22
1,659,191,616.54	0.82%	0.04%	0.08%	0.06%	0.09%	0.44%	0.05%	0.80%	2.05%	0.38%	0.16%	9.08	75.89%	66.07%	01/31/2012	23
1,609,334,612.9	0.73%	0.02%	0.13%	0.08%	0.12%	0.60%	0.07%	0.87%	2.08%	0.43%	0.18%	9.31	75.32%	64.09%	04/30/2012	24
1,560,778,930.79	0.69%	0.04%	0.15%	0.05%	0.11%	0.50%	0.08%	1.02%	2.12%	0.47%	0.19%	9.55	74.79%	62.15%	07/31/2012	25
1,510,441,888.74	0.66%	0.03%	0.12%	0.08%	0.13%	0.61%	0.04%	1.04%	2.16%	0.52%	0.21%	9.78	74.28%	60.15%	10/31/2012	26
1,446,182,896.38	0.75%	0.08%	0.22%	0.10%	0.06%	0.51%	0.05%	1.08%	2.44%	0.55%	0.22%	10.02	73.57%	57.59%	01/31/2013	27
1,382,092,278.52	0.72%	0.03%	0.15%	0.01%	0.21%	0.89%	0.05%	1.12%	2.48%	0.60%	0.23%	10.27	72.85%	55.04%	04/30/2013	28
1,305,915,492.38	0.72%	0.08%	0.20%	0.14%	0.07%	0.86%	0.00%	0.05%	2.71%	0.62%	0.24%	10.51	72.22%	52.01%	07/31/2013	29
1,219,466,363.2	0.74%	0.06%	0.20%	0.08%	0.08%	0.96%	0.05%	1.10%	2.78%	0.65%	0.25%	10.80	71.32%	48.56%	10/31/2013	30
1,121,430,688.5	0.82%	0.06%	0.32%	0.07%	0.19%	1.15%	0.06%	1.43%	3.15%	0.68%	0.26%	11.08	70.35%	44.66%	01/31/2014	31
1,019,592,970.30	0.88%	0.02%	0.40%	0.01%	0.19%	1.05%	0.04%	1.46%	3.38%	0.70%	0.26%	11.39	69.55%	40.60%	04/30/2014	32
927,346,380.18	1.01%	0.08%	0.41%	0.14%	0.01%	1.24%	0.10%	1.40%	3.88%	0.71%	0.26%	11.73	68.66%	36.93%	07/31/2014	33

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All Amounts in Euro



# **Investor Notification**

PR	Do	mici	le 2	006-	1

34	10/31/2014	33.81%	67.62%	12.07	0.26%	0.71%	4.25%	1.32%	0.07%	0.92%	0.11%	0.10%	0.48%	0.11%	1.01%	849,059,895.96
35	01/31/2015	31.14%	66.41%	12.44	0.26%	0.72%	4.81%	0.77%	0.02%	1.02%	0.18%	0.13%	0.51%	0.10%	1.17%	781,997,721.67
36	04/30/2015	28.43%	65.27%	12.79	0.26%	0.73%	5.18%	1.71%	0.10%	0.97%	0.13%	0.05%	0.39%	0.03%	1.26%	713,960,200.15
37	07/31/2015	26.71%	64.55%	13.12	0.27%	0.74%	5.40%	1.67%	0.07%	0.51%	0.27%	0.20%	0.23%	0.10%	1.08%	670,775,331.03
38	10/31/2015	25.38%	64.33%	13.42	0.27%	0.76%	5.61%	0.12%	0.00%	0.62%	0.09%	0.13%	0.15%	0.10%	0.97%	637,413,741.16
39	01/31/2016	24.11%	64.66%	13.70	0.27%	0.76%	5.59%	0.09%	0.00%	0.43%	0.17%	0.06%	0.05%	0.00%	0.85%	605,554,682.44
40	04/30/2016	23.35%	64.30%	13.94	0.27%	0.76%	5.72%	0.10%	0.00%	0.44%	0.24%	0.03%	0.18%	0.08%	0.69%	586,450,779.23
41	07/31/2016	22.64%	63.98%	14.16	0.27%	0.76%	5.82%	0.19%	0.00%	0.35%	0.25%	0.12%	0.03%	0.14%	0.72%	568,533,587.78
42	10/31/2016	21.88%	63.28%	14.40	0.27%	0.77%	5.78%	1.53%	0.04%	0.48%	0.31%	0.15%	0.06%	0.08%	0.62%	549,452,045.17
43	01/31/2017	21.16%	62.70%	14.64	0.28%	0.80%	5.83%	1.56%	0.09%	0.43%	0.09%	0.06%	0.01%	0.10%	0.68%	531,347,969.43
44	04/30/2017	20.70%	62.34%	14.88	0.28%	0.80%	5.84%	0.21%	0.03%	0.22%	0.09%	0.01%	0.11%	0.03%	0.49%	519,847,340.36
45	07/31/2017															

**Collection Period:** 02/01/2017 to 04/30/2017 **Determination Date:** 04/12/2017

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**All Amounts in Euro** 



<sup>\*:</sup> The value in this field is not zero, but rounded below 0.00%.

-The figures of Principal Outstanding of Delinquent Reference Claims of periods 14 and 15 are biased downwards due to the applied erroneous routine for the correction of technical delinquencies.